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Reuters Risk Division introduces enhanced version of Kondor+

ARCHIVED NEWS RELEASE

NEW YORK--Reuters America today introduced an upgrade for Kondor+ users. Reuters Kondor+ is an integrated **portfolio** trading and risk management system that provides tools, deal capture, position keeping, **portfolio** valuation, tactical and firm-wide risk management, credit risk management, and decision support capabilities.

The new version of Kondor+ provides a number of key enhancements, particularly of total return swaps, a **Value-at-Risk calculator**, the ability to run under a native NT/NTM environment as well as improved consolidation capabilities across multi-sites.

Kondor+ 1.8 new features include:

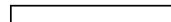
- Support of Euro requirements and Millennium compliance;
- A **Value-at-Risk calculator**, using the delta-gamma parametric approach, provides the ability to monitor market limits against pre-defined levels. The calculator also provides greater flexibility in yield curve creation, an enhanced volatility capability and additional option pricing models;
- Native Windows-NT support at the workstation level;
- Expansion of the instrument coverage with extended equity coverage, total return swaps, principal indexed bonds, collateral management and pricing. Enhanced Money Market, and Securities Lending modules;
- StudioK, a user-friendly device that incorporates external pricing functions and integrates Kondor+'s analytical functions in external systems. Kondor+'s financial library has been extended (e.g. Heath Jarrow Morton, Black Derman and Toy), and the volatility curve is taken into account for volatility curve;

- Ability to extend the data model for both transactions and static data, as well as improvements of Kondor+'s export/import servers, allowing easier interfacing with third party systems;
- Includes K+Kconnect which allows for global real-time consolidation between sites in the areas of settlement and back-office.

Kondor+ provides real-time realized and unrealized profit and loss analyses, simulated hedging strategies, and customized reports. Kondor+ handles the widest range of financial instruments: foreign exchange, money market, fixed income, equities, over-the-counter derivatives, and exchange-traded derivatives. Reuters Kondor+ is supported by more than 650 financial and application specialists in over 40 countries. The support team works together to offer services ranging from pre and post-sales support, consultancy, custom developments, as well as local and global project management.

The Reuters America Risk Management Division provides a comprehensive line of risk management products and services to financial institutions, insurance firms and non-financial corporations.

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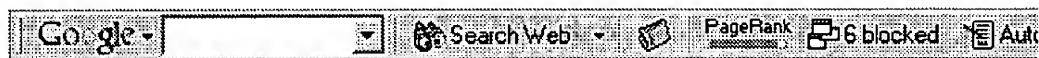
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